

Andrew W. Lo to give annual Karl Borch Lecture

The 14th lecture in memory of NHH Professor Karl Borch, scheduled for Thursday October 6, 2016, will be held by Andrew W. Lo.

Andrew W. Lo, who is the *Charles E. and Susan T. Harris Professor* of Finance. He is also the Director of the Laboratory for Financial Engineering at the MIT Sloan School of Management and is a world leading financial economist. His 2016 Karl Borch Lecture topic is; “*Can Financial Engineering Cure Cancer?*”.

Lo has published numerous articles in finance and economics journals. He is currently an associate editor of the *Financial Analysts Journal*, the *Journal of Portfolio Management*, the *Journal of Computational Finance*, and *Quantitative Finance*, and is a coeditor of *Annual Review of Financial Economics*.

His awards are numerous and include the Alfred P. Sloan Foundation Fellowship, the Paul A. Samuelson Award, the American Association for Individual Investors Award, the Graham and Dodd Award, and the 2001 IAFE-SunGard Financial Engineer of the Year Award among others. He has also been received awards for teaching excellence from both the Wharton School of the University of Pennsylvania and MIT Sloan.

Lo is the former governor of the Boston Stock Exchange, and he is a member of the OFR Financial Research Advisory Committee, the New York Federal Reserve Board’s Financial Advisory Roundtable, FINRA’s Economic Advisory Committee just to mention a few of his memberships. He is the founder and chief scientific officer of AlphaSimplex Group, LLC, a quantitative investment management company based in Cambridge, Massachusetts.

Karl Borch was a professor at NHH during 1963-1986, and is considered to be one of the founders of Economics of Uncertainty, with a long list of interesting contributions published in leading scientific periodicals and books.

The idea behind the Karl Borch Lecture is to attract a leading international scholar to hold an annual guest lecture about a current research theme for scientific staff, students, and others who are interested.

The Karl Borch Lecture 2015 Organizing Committee consists of Professor Gunnar Stensland, Professor Emeritus Steinar Ekern, Professor Leif K. Sandal, Professor Guttorm Schjelderup, Professor Knut K. Aase and Associate Professor Trond Døskeland. The lecture is arranged by the Department of Business and Management Science, with support from NHH Funds and Institute for Research in Economics and Business Administration (SNF).

Karl Borch Lecture 2016

Professor Andrew W. Lo “*Can Financial Engineering Cure Cancer?*”.

Date: Thursday October 6

Time: 12:15-13:45

Place: Karl Borch's Auditorium

Contact person: Professor Gunnar Stensland, phone. 55 95 92 73, e-mail: gunnar.stensland@nhh.no.

Karl Borch Lecture Series web site:

<https://www.nhh.no/en/departments/business-and-management-science/the-karl-borch-lecture-series/>.